

## INTISARI

Penelitian ini bertujuan untuk mengetahui dan menganalisis pengaruh *market value* yang diproksikan dengan *Price to Book Value*, *Dividend Yield* dan *Dividend Payout Ratio* terhadap harga saham melalui laporan keuangan tahunan yang telah disusun oleh perusahaan keuangan yang terdaftar di Bursa Efek Indonesia.

Populasi dalam penelitian ini diperoleh dengan menggunakan metode purposive sampling pada perusahaan keuangan yang terdaftar di Bursa Efek Indonesia (BEI) selama periode 2012 sampai 2015 dan berdasarkan kriteria yang telah ditentukan maka diperoleh sampel sebanyak 12 perusahaan keuangan. Metode analisis yang digunakan adalah analisis regresi linier berganda dengan alat bantu aplikasi SPSS (*Statistical Product and Service Solution*).

Hasil penelitian ini menunjukkan bahwa variabel *Price to Book Value* berpengaruh positif dan signifikan terhadap harga, *Dividend Yield* tidak berpengaruh secara signifikan terhadap harga saham dan *Dividend Payout Ratio* tidak berpengaruh secara signifikan terhadap harga saham.

Kata kunci : *Price to Book Value*, *Dividend Yield*, *Dividend Payout Ratio* dan harga saham.

## **ABSTRACT**

This research is aimed to find out and to analyze the influence of market value which is proxy by Price to Book Value, Dividend Yield and Dividend Payout Ratio to the stock price through annual financial statement which has been prepared by finance companies which are listed in Indonesia Stock Exchange.

The population has been selected by using purposive sampling method on finance companies which are listed in Indonesia Stock Exchange (IDX) in 2012-2015 periods and based on the predetermined criteria, 12 finance companies have been selected as samples. The analysis method has been done by using multiple linear regressions analysis and SPSS (Statistical Product and Service Solution) application tool.

The result of the research shows that Price to Book Value gives significant and positive influence to the stock price, Dividend Yield does not give any significant influence to the stock price and Dividend Payout Ratio does not give any significant influence to the stock price.

**Keywords:** Price to book value, dividend yield, dividend payout ratio, stock price

